

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Oct-22	27-Oct-22	Change	28-Oct-22	(+/-)	27-Oct-22	(+/-)	26-Oct-22	(+/-)	25-Oct-22	(+/-)	21-Oct-22
S50X22	Nov 2022	977.70	975.00	2.7 0.28 %	92	8.24 %	85	-1.16 %	86	0.00 %	86	7.50 %	80
S50Z22	Dec 2022	977.10	973.60	3.5 0.36 %	447,517	-4.31 %	467,666	0.77 %	464,109	-0.19 %	464,994	-1.83 %	473,679
S50F23	Jan 2023	976.00	971.90	4.1 0.42 %	4	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50H23	Mar 2023	970.60	967.60	3 0.31 %	53,422	-2.64 %	54,873	-1.51 %	55,713	1.49 %	54,896	4.78 %	52,391
S50M23	Jun 2023	966.00	963.30	2.7 0.28 %	12,117	4.41 %	11,605	-4.20 %	12,114	14.65 %	10,566	-10.41 %	11,794
S50U23	Sep 2023	960.40	956.80	3.6 0.38 %	8,219	2.30 %	8,034	7.08 %	7,503	3.39 %	7,257	1.78 %	7,130

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Oct-22	27-Oct-22	Change	28-Oct-22	(+/-)	27-Oct-22	(+/-)	26-Oct-22	(+/-)	25-Oct-22	(+/-)	21-Oct-22
SIRIH23	Mar 2023	13,014	1.28	1.28	0.00 0.00 %	92,508	-10.63 %	103,514	12.50 %	92,011	-4.64 %	96,490	0.00 %	96,488
GUNKULZ22	Dec 2022	9,793	5.25	5.38	-0.13 -2.42 %	203,840	2.91 %	198,067	7.02 %	185,079	2.92 %	179,825	0.00 %	179,829
SIRIM23	Jun 2023	9,008	1.33	1.31	0.02 1.53 %	107,957	9.10 %	98,949	5.33 %	93,939	23.70 %	75,939	3.41 %	73,437
GUNKULH23	Mar 2023	6,500	5.22	5.35	-0.13 -2.43 %	33,436	-10.68 %	37,436	-2.60 %	38,436	22.28 %	31,434	0.00 %	31,434
WHAH23	Mar 2023	6,007	3.91	3.83	0.08 2.09 %	7,669	14.94 %	6,672	-6.93 %	7,169	16.25 %	6,167	-19.56 %	7,667
WHAZ22	Dec 2022	5,248	3.89	3.84	0.05 1.30 %	9,598	6.56 %	9,007	15.16 %	7,821	7.20 %	7,296	-25.09 %	9,740
SIRIZ22	Dec 2022	5,160	1.29	1.31	-0.02 -1.53 %	87,208	-2.33 %	89,290	-6.19 %	95,180	-11.25 %	107,249	1.14 %	106,037
QHM23	Jun 2023	5,000	2.15	2.15	0.00 0.00 %	16,149	44.85 %	11,149	0.01 %	11,148	0.19 %	11,127	0.04 %	11,122
BTSZ22	Dec 2022	4,022	8.30	8.30	0.00 0.00 %	25,926	-7.21 %	27,941	0.01 %	27,939	0.01 %	27,936	-0.01 %	27,940
AAVH23	Mar 2023	3,808	3.18	3.15	0.03 0.95 %	16,498	29.28 %	12,761	-16.88 %	15,353	0.01 %	15,351	4.00 %	14,760

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*28-Oct-22	(+/-)	27-Oct-22	(+/-)	26-Oct-22	(+/-)	25-Oct-22	(+/-)	21-Oct-22	28-Oct-22	27-Oct-22	Change
GUNKULZ22	Dec 2022	9,793	203,840	2.91 %	198,067	7.02 %	185,079	2.92 %	179,825	0.00 %	179,829	5.25	5.38	-0.1 -2.4 %
BLANDZ22	Dec 2022	5	193,114	0.00 %	193,112	0.84 %	191,509	0.48 %	190,593	0.00 %	190,593	1.02	1.02	0 0 %
JASZ22	Dec 2022	49	128,662	0.02 %	128,634	-1.53 %	130,635	0.00 %	130,635	0.01 %	130,623	2.40	2.45	-0.05 -2.0 %
SIRIM23	Jun 2023	9,008	107,957	9.10 %	98,949	5.33 %	93,939	23.70 %	75,939	3.41 %	73,437	1.33	1.31	0.02 1.53 %
SIRIH23	Mar 2023	13,014	92,508	-10.63 %	103,514	12.50 %	92,011	-4.64 %	96,490	0.00 %	96,488	1.28	1.28	0 0 %
SIRIZ22	Dec 2022	5,160	87,208	-2.33 %	89,290	-6.19 %	95,180	-11.25 %	107,249	1.14 %	106,037	1.29	1.31	-0.02 -1.5 %
SUPERZ22	Dec 2022	57	78,037	0.07 %	77,980	0.01 %	77,976	0.00 %	77,973	0.06 %	77,923	0.71	0.71	0 0 %
BANPUZ22	Dec 2022	2,331	64,014	3.74 %	61,707	-8.82 %	67,674	6.36 %	63,629	1.83 %	62,486	12.40	12.55	-0.2 -1.2 %
TRUEZ22	Dec 2022	665	42,747	0.37 %	42,590	3.88 %	40,998	-11.41 %	46,280	0.13 %	46,220	4.89	4.92	-0.03 -0.6 %
PLANBZ22	Dec 2022	4	37,857	0.01 %	37,855	0.00 %	37,855	-1.26 %	38,337	0.01 %	38,335	6.90	7.17	-0.3 -3.8 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MBK	18.20	1.50	8.98
DELTA	594.00	36.00	6.45
TQM	37.25	2.00	5.67
TOA	32.25	1.00	3.20
EPG	10.40	0.30	2.97
PTTEP	180.50	4.50	2.56
WHA	3.92	0.06	1.55
PTT	36.00	0.50	1.41
CRC	42.00	0.50	1.20
INTUCH	71.75	0.75	1.06

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PLANB	6.95	-0.20	-2.80
JMT	64.75	-1.75	-2.63
KEX	17.60	-0.40	-2.22
AP	10.00	-0.20	-1.96
GUNKUL	5.30	-0.10	-1.85
KCE	41.25	-0.75	-1.79
COM7	29.75	-0.50	-1.65
TU	18.40	-0.30	-1.60
CKP	4.92	-0.08	-1.60
BANPU	12.30	-0.20	-1.60

## TFEX Trade Value by Investor Type

### SET50 Index Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/10/2022	101,332	85,758	15,574	45,567	41,028	4,539	81,123	101,236	-20,113	228,022	521,516

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/10/2022	19,770	23,881	-4,111	2,603	3,235	-632	25,128	20,385	4,743	47,501	44,616

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/10/2022	0	0	0	26,523	28,728	-2,205	41,999	39,794	2,205	68,522	196,530